

CONTENTS OF VOLUME 29

Articles

BAGCHI, BHASKAR AND BAGCHI, SUNANDA. Optimality of partial geometric designs	577-594
BAGCHI, SUNANDA AND BAGCHI, BHASKAR. Optimality of partial geometric designs	577-594
BANERJEE, MOULINATH AND WELLNER, JON A. Likelihood ratio tests for monotone functions	1699-1731
BARAUD, Y., COMTE, F. AND VIENNET, G. Adaptive estimation in autoregression or β -mixing regression via model selection ..	839-875
BENJAMINI, YOAV AND YEKUTIELI, DANIEL. The control of the false discovery rate in multiple testing under dependency ..	1165-1188
BERAN, RUDOLF. Discussion of "Local extremes, runs, strings, and multiresolution" by P. L. Davies and A. Kovac	48-52
BERRENDERO, JOSÉ R. AND ZAMAR, RUBEN H. Maximum bias curves for robust regression with non-elliptical regressors ..	224-251
BLOZNELIS, M. AND GÖTZE, F. Orthogonal decomposition of finite population statistics and its applications to distributional asymptotics	899-918
BREIDT, F. JAY, DAVIS, RICHARD A. AND TRINDADE, A. ALEXANDRE. Least absolute deviation estimation for all-pass time series models	919-946
BROOKS, S. P AND KING, R. Prior induction in log-linear models for general contingency table analysis	715-747
CAROLAN, CHRIS AND DYKSTRA, RICHARD. Marginal densities of the least concave majorant of Brownian motion	1732-1750
CHANG, TED AND RIVEST, LOUIS-PAUL. M-estimation for location and regression parameters in group models: A case study using Stiefel manifolds	784-814
CHEN, GEMAI AND LOCKHART, RICHARD A. Weak convergence of the empirical process of residuals in linear models with many parameters	748-762
CHENG, CHING-SHUI AND MUKERJEE, RAHUL. Blocked regular fractional factorial designs with maximum estimation capacity	530-548
CLARKE, B. AND YUAN, A. Manifest characterization and testing for certain latent properties	876-898
COMTE, F., VIENNET, G. AND BARAUD, Y. Adaptive estimation in autoregression or β -mixing regression via model selection ..	839-875
DAVIES, P. L. AND KOVAC, A. Local extremes, runs, strings and multiresolution	1-47
DAVIES, P. L. AND KOVAC, A. Rejoinder	61-65
DAVIS, RICHARD A., TRINDADE, A. ALEXANDRE AND BREIDT, F. JAY. Least absolute deviation estimation for all-pass time series models	919-946

- DE HAAN, LAURENS, PITERBARG, VLADIMIR I. AND EINMAHL, JOHN H. J., Nonparametric estimation of the spectral measure of an extreme value distribution 1401-1423
- DELGADO, MIGUEL A. AND MANTEIGA, WENCESLAO GONZÁLEZ. Significance testing in nonparametric regression based on the bootstrap 1469-1507
- DETTE, HOLGER AND FRANKE, TOBIAS. Robust designs for polynomial regression by maximizing a minimum of D - and D_1 -efficiencies 1024-1049
- DETTE, HOLGER AND NEUMEYER, NATALIE. Nonparametric analysis of covariance 1361-1400
- DI BUCCHIANICO, ALESSANDRO, EINMAHL, JOHN H. J. AND MUSHKUDIANI, NINO A. Smallest nonparametric tolerance regions 1320-1343
- DREES, HOLGER. Minimax risk bounds in extreme value theory 266-294
- DÜMBGEN, LUTZ. Discussion of "Local extremes, runs, strings, and multiresolution" by P. L. Davies and A. Kovac 52-54
- DÜMBGEN, LUTZ AND SPOKOINY, VLADIMIR G. Multiscale testing of qualitative hypotheses 124-152
- DYKSTRA, RICHARD AND CAROLAN, CHRIS. Marginal densities of the least concave majorant of Brownian motion 1732-1750
- EFRON, BRADLEY. Selection criteria for scatterplot smoothers 470-504
- EINMAHL, JOHN H. J., DE HAAN, LAURENS AND PITERBARG, VLADIMIR I. Nonparametric estimation of the spectral measure of an extreme value distribution 1401-1423
- EINMAHL, JOHN H. J., MUSHKUDIANI, NINO A. AND DI BUCCHIANICO, ALESSANDRO. Smallest nonparametric tolerance regions 1320-1343
- FAN, JIANQING, ZHANG, CHUNMING AND ZHANG, JIAN. Generalized likelihood ratio statistics and Wilks phenomenon 153-193
- FINDLEY, DAVID F., PÖTSCHER, BENEDIKT M. AND WEI, CHING-ZONG. Uniform convergence of sample second moments of families of time series arrays 815-838
- FRAIMAN, RICARDO, YOHAI, VICTOR J. AND ZAMAR, REUBEN H. Optimal robust M -estimates of location 194-223
- FRANKE, TOBIAS AND DETTE, HOLGER. Robust designs for polynomial regression by maximizing a minimum of D - and D_1 -efficiencies 1024-1049
- FRIEDMAN, JEROME H. Greedy function approximation: A gradient boosting machine 1189-1232
- GALTCHOUK, L. AND KONEV, V. On sequential estimation of parameters in semimartingale regression models with continuous time parameter 1508-1536

GEIGER, DAN, HECKERMAN, DAVID, KING, HENRY AND MEEK, CHRISTOPHER. Stratified exponential families: Graphical models and model selection	505-529
GHOSAL, SUBHASHIS. Convergence rates for density estimation with Bernstein polynomials	1264-1280
GHOSAL, SUBHASHIS AND VAN DER VAART, AAD W. Entropies and rates of convergence for maximum likelihood and Bayes estimation for mixtures of normal densities	1233-1263
GILL, RICHARD D. AND ROBINS, JAMES M. Causal inference for complex longitudinal data: the continuous case	1785-1811
GIRAITIS, L., HIDALGO, J. AND ROBINSON, P. M. Gaussian estimation of parametric spectral density with unknown pole . .	987-1023
GOLDENSHLUGER, A. AND TSYBAKOV, A. Adaptive prediction and estimation in linear regression with infinitely many parameters . .	1601-1619
GOLDENSHLUGER, ALEXANDER AND ZEEVI, ASSAF. Nonasymptotic bounds for autoregressive time series modeling	417-444
GÖTZE, F. AND BLOZNELIS, M. Orthogonal decomposition of finite population statistics and its applications to distributional asymptotics	899-918
GROENEBOOM, PIET, JONGBLOED, GEURT AND WELLNER, JON A. A canonical process for estimation of convex functions: the "envelope" of integrated Brownian motion + t^4	1620-1652
GROENEBOOM, PIET, JONGBLOED, GEURT AND WELLNER, JON A. Estimation of a convex function: characterizations and asymptotic theory	1653-1698
DE HAAN, LAURENS, PITERBARG, VLADIMIR I. AND EINMAHL, JOHN H. J. Nonparametric estimation of the spectral measure of an extreme value distribution	1401-1423
HALL, PETER AND HUANG, LI-SHAN. Nonparametric kernel regression subject to monotonicity constraints	624-647
HALL, PETER AND KANG, KEE-HOON. Bootstrapping nonparametric density estimators with empirically chosen bandwidths	1443-1468
HARTIGAN, J. A. Discussion of "Local extremes, runs, strings, and multiresolution" by P. L. Davies and A. Kovac	54-56
HECKERMAN, DAVID, KING, HENRY, MEEK, CHRISTOPHER AND GEIGER, DAN. Stratified exponential families: Graphical models and model selection	505-529
HIDALGO, J., ROBINSON, P. M. AND GIRAITIS, L. Gaussian estimation of parametric spectral density with unknown pole . .	87-1023
HOLST, M. AND IRLE, A. Nearest neighbor classification with dependent training sequences	1424-1442
HORVÁTH, LAJOS, KOKOSZKA, PIOTR AND TEYSSIERE, GILLES. Empirical process of the squared residuals of an ARCH sequence	445-469

- HRISTACHE, MARIAN, JUDITSKY, ANATOLI AND SPOKOINY, VLADIMIR.
Direct estimation of the index coefficient in a single-index
model 595-623
- HRISTACHE, MARIAN, JUDITSKY, ANATOLI, POLZEHL, JÖRG AND
SPOKOINY, VLADIMIR. Structure adaptive approach for
dimension reduction 1537-1566
- HUANG, LI-SHAN AND HALL, PETER. Nonparametric kernel
regression subject to monotonicity constraints 624-647
- IMHOF, LORENS A. Maximin designs for exponential growth
models and heteroscedastic polynomial models 561-576
- IMHOF, LORENS A. AND STUDDEN, WILLIAM J. *E*-optimal designs
for rational models 763-783
- IRLE, A. AND HOLST, M. Nearest neighbor classification with
dependent training sequences 1424-1442
- JAMES, LANCELOT F., PRIEBE, CAREY E. AND MARCHETTE, DAVID J.
Consistent estimation of mixture complexity 1281-1296
- JIANG, JIMING. Goodness-of-fit tests for mixed model diagnos-
tics 1137-1164
- JOHNSTONE, IAIN M. On the distribution of the largest eigen-
value in principal components analysis 295-327
- JONGBLOED, GEURT, WELLNER, JON A. AND GROENEBOOM, PIET. A
canonical process for estimation of convex functions: the
"envelope" of integrated Brownian motion + t^4 1620-1652
- JONGBLOED, GEURT, WELLNER, JON A. AND GROENEBOOM, PIET.
Estimation of a convex function: characterizations and
asymptotic theory 1653-1698
- JUDITSKY, ANATOLI, POLZEHL, JÖRG, SPOKOINY, VLADIMIR AND
HRISTACHE, MARIAN. Structure adaptive approach for
dimension reduction 1537-1566
- JUDITSKY, ANATOLI, SPOKOINY, VLADIMIR AND HRISTACHE, MARIAN.
Direct estimation of the index coefficient in a single-index
model 595-623
- KANG, KEE-HOON AND HALL, PETER. Bootstrapping nonpara-
metric density estimators with empirically chosen band-
widths 1443-1468
- KARLSEN, HANS ARNFINN AND TJØSTHEIM, DAG. Nonparametric
estimation in null recurrent time series 372-416
- KENT, JOHN T. AND TYLER, DAVID E. Regularity and uniqueness
for constrained *M*-estimates and redescending *M*-estimates 252-265
- KIM, YONGDAI AND LEE, JAEYONG. On posterior consistency of
survival models 666-686
- KING, HENRY, MEEK, CHRISTOPHER, GEIGER, DAN AND HECKERMAN,
DAVID. Stratified exponential families: Graphical models
and model selection 505-529
- KING, R. AND BROOKS, S. P. Prior induction in log-linear mod-
els for general contingency table analysis 715-747

KLEMELÄ, JUSSI AND TSYBAKOV, ALEXANDRE B. Sharp adaptive estimation of linear functionals	1567-1600
KOKOSZKA, PIOTR, TEYSSIERE, GILLES AND HORVÁTH, LAJOS. Empirical process of the squared residuals of an ARCH sequence	445-469
KONEV, V. AND GALTCHOUK, L. On sequential estimation of parameters in semimartingale regression models with continuous time parameter	1508-1536
KOVAC, A. AND DAVIES, P. L. Local extremes, runs, strings and multiresolution	1-47
KURIKI, SATOSHI AND TAKEMURA, AKIMICHI. Tail probabilities of the maxima of multilinear forms and their applications	328-371
LEE, JAEYONG AND KIM, YONGDAL. On posterior consistency of survival models	666-686
LEVITZ, MICHAEL, PERLMAN, MICHAEL D. AND MADIGAN, DAVID. Separation and completeness properties for AMP chain graph Markov models	1751-1784
LOCKHART, RICHARD A. AND CHEN, GEMAI. Weak convergence of the empirical process of residuals in linear models with many parameters	748-762
MADIGAN, DAVID, LEVITZ, MICHAEL AND PERLMAN, MICHAEL D. Separation and completeness properties for AMP chain graph Markov models	1751-1784
MAMMEN, ENNO AND VAN DE GEER, SARA. Discussion of "Local extremes, runs, strings, and multiresolution" by P. L. Davies and A. Kovac	56-59
MANTEIGA, WENCESLAO GONZÁLEZ AND DELGADO, MIGUEL A. Significance testing in nonparametric regression based on the bootstrap	1469-1507
MARCHAND, ÉRIC AND PERRON, FRANÇOIS. Improving on the MLE of a bounded normal mean	1078-1093
MARCHETTE, DAVID J., JAMES, LANCELOT F. AND PRIEBE, CAREY E. Consistent estimation of mixture complexity	1281-1296
MARINUCCI, D. AND ROBINSON, P. M. Narrow-band analysis of nonstationary processes	947-986
MARRON, J. S. Discussion of "Local extremes, runs, strings, and multiresolution" by P. L. Davies and A. Kovac	59-60
MEEK, CHRISTOPHER, GEIGER, DAN, HECKERMAN, DAVID AND KING, HENRY. Stratified exponential families: Graphical models and model selection	505-529
MUKERJEE, RAHUL AND CHENG, CHING-SHUI. Blocked regular fractional factorial designs with maximum estimation capacity	530-548
MUSHKUDIANI, NINO A., DI BUCCHIANICO, ALESSANDRO AND EINMAHL, JOHN H. J. Smallest nonparametric tolerance regions	1320-1343

NEUMEYER, NATALIE AND DETTE, HOLGER. Nonparametric analysis of covariance	1361-1400
NOUBIAP, ROGER FANDOM AND SEIDEL, WILFRIED. An algorithm for calculating Γ -minimax decision rules under generalized moment conditions	1094-1116
PATILEA, VALENTIN. Convex Models, MLE and misspecification	94-123
PERLMAN, MICHAEL D., MADIGAN, DAVID AND LEVITZ, MICHAEL. Separation and completeness properties for AMP chain graph Markov models	1751-1784
PERRON, FRANÇOIS AND MARCHAND, ÉRIC. Improving on the MLE of a bounded normal mean	1078-1093
PITERBARG, VLADIMIR I., EINMAHL, JOHN H. J. AND DE HAAN, LAURENS. Nonparametric estimation of the spectral measure of an extreme value distribution	1401-1423
POLZEHL, JÖRG, SPOKOINY, VLADIMIR, HRISTACHE, MARIAN AND JUDITSKY, ANATOLI. Structure adaptive approach for dimension reduction	1537-1566
PÖTSCHER, BENEDIKT M., WEI, CHING-ZONG AND FINDLEY, DAVID F. Uniform convergence of sample second moments of families of time series arrays	815-838
PRIEBE, CAREY E., MARCHETTE, DAVID J. AND JAMES, LANCELOT F. Consistent estimation of mixture complexity	1281-1296
RIVEST, LOUIS-PAUL AND CHANG, TED. M -estimation for location and regression parameters in group models: A case study using Stiefel manifolds	784-814
ROBINS, JAMES M. AND GILL, RICHARD D. Causal inference for complex longitudinal data: the continuous case	785-1811
ROBINSON, P. M. AND MARINUCCI, D. Narrow-band analysis of nonstationary processes	947-986
ROBINSON, P. M., GIRAITIS, L. AND HIDALGO, J. Gaussian estimation of parametric spectral density with unknown pole ..	987-1023
RUCKSTUHL, A. F. AND WELSH, A. H. Robust fitting of the binomial model	1117-1136
SCHEIKE, THOMAS H. A generalized additive regression model for survival times	1344-1360
SEIDEL, WILFRIED AND NOUBIAP, ROGER FANDOM. An algorithm for calculating Γ -minimax decision rules under generalized moment conditions	1094-1116
SHEN, XIAOTONG AND WASSERMAN, LARRY. Rates of convergence of posterior distributions	687-714
SHOUNG, JYH-MING AND ZHANG, CUN-HUI. Least squares estimators of the mode of a unimodal regression function	648-665
SPOKOINY, VLADIMIR G. AND DÜMBGEN, LUTZ. Multiscale testing of qualitative hypotheses	124-152

SPOKOINY, VLADIMIR, HRISTACHE, MARIAN AND JUDITSKY, ANATOLI. Direct estimation of the index coefficient in a single-index model	595-623
SPOKOINY, VLADIMIR, HRISTACHE, MARIAN, JUDITSKY, ANATOLI AND POLZEHL, JÖRG. Structure adaptive approach for dimen- sion reduction	1537-1566
SPRUILL, M. C. AND TU, RENJIN. Locally asymptotically optimal designs for testing in logistic regression	1050-1057
STUDDEN, WILLIAM J. AND IMHOF, LORENS A. <i>E</i> -optimal designs for rational models	763-783
TAKEMURA, AKIMICHI AND KURIKI, SATOSHI. Tail probabilities of the maxima of multilinear forms and their applications ...	328-371
TAUPIN, MARIE-LUCE. Semi-parametric estimation in the non- linear structural errors-in-variables model	66-93
TEYSSIERE, GILLES, HORVÁTH, LAJOS AND KOKOSZKA, PIOTR. Empirical process of the squared residuals of an ARCH sequence	445-469
TJØSTHEIM, DAG AND KARLSEN, HANS ARNFINN. Nonparametric estimation in null recurrent time series	372-416
TRINDADE, A. ALEXANDRE, BREIDT, F. JAY AND DAVIS, RICHARD A. Least absolute deviation estimation for all-pass time series models	919-946
TSYBAKOV, A. AND GOLDENSHLUGER, A. Adaptive prediction and estimation in linear regression with infinitely many param- eters	1601-1619
TSYBAKOV, ALEXANDRE B. AND KLEMELÄ, JUSSI. Sharp adaptive estimation of linear functionals	1567-1600
TU, RENJIN AND SPRUILL, M. C. Locally asymptotically optimal designs for testing in logistic regression	1050-1057
TYLER, DAVID E. AND KENT, JOHN T. Regularity and uniqueness for constrained <i>M</i> -estimates and redescending <i>M</i> -estimates ..	252-265
VAN DE GEER, SARA AND MAMMEN, ENNO. Discussion of "Local extremes, runs, strings and multiresolution" by P. L. Davies and A. Kovac	56-59
VAN DER VAART, AAD W. AND GHOSAL, SUBHASHIS. Entropies and rates of convergence for maximum likelihood and Bayes esti- mation for mixtures of normal densities	1233-1263
VIENNET, G., BARAUD, Y. AND COMTE, F. Adaptive estimation in autoregression or β -mixing regression via model selection ..	839-875
VOSS, DANIEL T. AND WANG, WEIZHEN. Control of error rates in adaptive analysis of orthogonal saturated designs	1058-1065
WALTHER, GUENTHER. Multiscale maximum likelihood analysis of a semiparametric model, with applications	1297-1319
WANG, WEIZHEN AND VOSS, DANIEL T. Control of error rates in adaptive analysis of orthogonal saturated designs	1058-1065

- WASSERMAN, LARRY AND SHEN, XIAOTONG. Rates of convergence of posterior distributions 687-714
- WEI, CHING-ZONG, FINDLEY, DAVID F. PÖTSCHER AND BENEDIKT M. Uniform convergence of sample second moments of families of time series arrays 815-838
- WELLNER, JON A. AND BANERJEE, MOULINATH. Likelihood ratio tests for monotone functions 1699-1731
- WELLNER, JON A., GROENEBOOM, PIET AND JONGBLOED, GEURT. A canonical process for estimation of convex functions: the "invelope" of integrated Brownian motion + t^4 1620-1652
- WELLNER, JON A., GROENEBOOM, PIET AND JONGBLOED, GEURT. Estimation of a convex function: characterizations and asymptotic theory 1653-1698
- WELSH, A. H. AND RUCKSTUHL, A. F. Robust fitting of the binomial model 1117-1136
- WU, C. F. J. AND XU, HONGQUAN. Generalized minimum aberration for asymmetrical fractional factorial designs 1066-1077
- XU, HONGQUAN AND WU, C. F. J. Generalized minimum aberration for asymmetrical fractional factorial designs 1066-1077
- YEKUTIELI, DANIEL AND BENJAMINI, YOAV. The control of the false discovery rate in multiple testing under dependency .. 165-1188
- YOHAI, VICTOR J., ZAMAR, REUBEN H. AND FRAIMAN, RICARDO. Optimal robust M -estimates of location 194-223
- YUAN, A. AND CLARKE, B. Manifest characterization and testing for certain latent properties 876-898
- ZAMAR, RUBEN H. AND BERRENDERO, JOSÉ R. Maximum bias curves for robust regression with non-elliptical regressors .. 224-251
- ZAMAR, REUBEN H., FRAIMAN, RICARDO AND YOHAI, VICTOR J. Optimal robust M -estimates of location 194-223
- ZEEVI, ASSAF AND GOLDENSHLUGER, ALEXANDER. Nonasymptotic bounds for autoregressive time series modeling 417-444
- ZHANG, CHUNMING, ZHANG, JIAN AND FAN, JIANQING. Generalized likelihood ratio statistics and Wilks phenomenon 153-193
- ZHANG, CUN-HUI AND SHOUNG, JYH-MING. Least squares estimators of the mode of a unimodal regression function 648-665
- ZHANG, JIAN, FAN, JIANQING AND ZHANG, CHUNMING. Generalized likelihood ratio statistics and Wilks phenomenon 153-193

